NMM 2276B Final Examination

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April 10, 2022 10:00 AM
– 01:00 PM; 180 minutes

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Problem 1: Gradient, Divergence, and Curl.

Part 1a. Find a vector that gives the direction in which the given function increases most rapidly at the indicated point. Find the maximum rate of change.

$$F(x,y) = xy \cdot e^{(x-y)}$$
 at (5,5)

Part 1b. Calculate $\nabla \bullet (\nabla \times \mathbf{F})$ for

$$\mathbf{F}(x,y,z) = x^2 y \,\hat{\mathbf{i}} + xy^2 \,\hat{\mathbf{j}} + 2xyz \,\hat{\mathbf{k}}$$

Part 1c. Let **a** be a constant vector and $\mathbf{r} = x\,\hat{\mathbf{i}} + y\,\hat{\mathbf{j}} + z\,\hat{\mathbf{k}}$. Verify that:

$$\nabla \times (\mathbf{a} \times \mathbf{r}) = 2\mathbf{a}$$

Problem 2: Line Integration.

Part 2a. Show that the given line integral is independent of path.

$$\int_{(-1,1)}^{(0,0)} \mathbf{F} \cdot d\mathbf{r}$$
 for $\mathbf{F} = (5x + 4y)\hat{\mathbf{i}} + (4x - 8y^3)\hat{\mathbf{j}}$

Part 2b. Evaluate the integral by finding a potential function evaluated at the integration limits.

Part 2c. Evaluate the integral explicitly using any path between the endpoints.

Problem 3: Green's Theorem.

Use Green's Theorem to calculate the work done by the given force ${\bf F}$ around the closed curve shown below.

$$\mathbf{F}(x,y) = -xy^2\,\mathbf{\hat{i}} + x^2y\,\mathbf{\hat{j}}$$

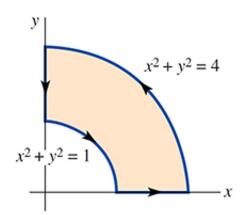


Figure 1: Integration path for Problem 3

Problem 4: Stoke's Theorem.

Verify Stoke's Theorem for the following vector field, curve, and surface.

$$\mathbf{F}(x,y,z) = xy\,\mathbf{\hat{i}} + 2yz\,\mathbf{\hat{j}} + xz\,\mathbf{\hat{k}}$$

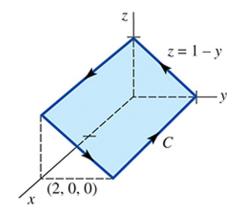


Figure 2: Curve and Surface for Problem 4

Problem 5: Divergence Theorem.

Use the Divergence Theorem to find the total outward flux of the following vector field through the given closed surface defining region D.

$$\mathbf{F}(x, y, z) = 15x^2y\,\hat{\mathbf{i}} + x^2z\,\hat{\mathbf{j}} + y^4\,\hat{\mathbf{k}}$$

D the region bounded by x+y=2, z=x+y, z=3, y=0

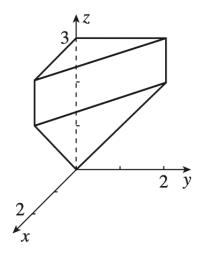


Figure 3: Surface and Volume for Problem 5

Problem 6: Fourier Series and Integrals.

1. Expand the function $f(x) = 2 + x^2, -\pi \le x \le \pi$ in an appropriate cosine or sine series.

2. Use an appropriate sine or cosine integral to represent the function

$$f(x) = \begin{cases} 2x, & |x| < 3\pi \\ 0, & |x| > 3\pi \end{cases}$$

Problem 7: Fourier Transforms.

Use the definition of the cosine Fourier transform pair

$$\mathcal{F}_c\{f(x)\} = \int_0^\infty f(x)\cos(\alpha x)dx = F(\alpha)$$
$$\mathcal{F}_c^{-1}\{F(\alpha)\} = \frac{2}{\pi} \int_0^\infty F(\alpha)\cos(\alpha x)d\alpha = f(x)$$

to:

1. find
$$f(x)$$
 if

$$F(\alpha) = \left\{ \begin{array}{ll} 1 - \alpha, & 0 \leq \alpha \leq 1 \\ 0, & \alpha > 1 \end{array} \right.$$

2. Show that your result in part (a) can be used to show that:

$$\int_0^\infty \frac{\sin^2 x}{x^2} dx = \frac{\pi}{2}$$

[Hint: Evaluate $F(\alpha)$ for some appropriate α . You may need to use $\cos(2\theta) = \cos^2\theta - \sin^2\theta$]

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Formula Sheet

Trigonometric identities:

$$\sin(a+b) = \sin a \cos b + \cos a \sin b$$

$$\sin(a-b) = \sin a \cos b - \cos a \sin b$$

$$\cos(a+b) = \cos a \cos b - \sin a \sin b$$

$$\cos(a-b) = \cos a \cos b + \sin a \sin b$$

Fourier Series

$$f(x) = \frac{a_0}{2} + \sum_{n=1}^{\infty} \left(a_n \cos \frac{n\pi}{p} x + b_n \sin \frac{n\pi}{p} x \right)$$

$$\mathbf{a}_0 = \frac{1}{p} \int_{-p}^p f(x) \, dx$$

$$\mathbf{a}_n = \frac{1}{p} \int_{-p}^p f(x) \cos \frac{n\pi}{p} x \, dx$$

$$\mathbf{b}_n = \frac{1}{p} \int_{-p}^p f(x) \sin \frac{n\pi}{p} x \, dx$$

Fourier Cosine and Sine Series

$$f(x) = \frac{a_0}{2} + \sum_{n=1}^{\infty} a_n \cos \frac{n\pi}{p} x$$

$$\mathbf{a}_0 = \frac{2}{p} \int_0^p f(x) dx$$

$$\mathbf{a}_n = \frac{2}{p} \int_0^p f(x) \cos \frac{x\pi}{p} x dx$$

$$\mathbf{f}(x) = \sum_{n=1}^{\infty} b_n \sin \frac{n\pi}{p} x,$$

$$\mathbf{b}_n = \frac{2}{p} \int_0^p f(x) \sin \frac{n\pi}{p} x dx$$

Fourier Integral

$$f(x) = \frac{1}{\pi} \int_0^{\infty} \left[A(\alpha) \cos(\alpha x) + B(\alpha) \sin(\alpha x) \right] d\alpha$$

$$\mathbf{A}(\alpha) = \int_{-\infty}^{+\infty} f(x) \cos(\alpha x) dx$$

$$\mathbf{B}(\alpha) = \int_{-\infty}^{+\infty} f(x) \sin(\alpha x) dx$$

For even functions:
$$f(x) = \frac{2}{\pi} \int_0^\infty A(\alpha) \cos(\alpha x) d\alpha$$

For odd functions: $f(x) = \frac{2}{\pi} \int_0^\infty A(\alpha) \sin(\alpha x) d\alpha$
Where $A(\alpha) = \int_0^{+\infty} f(x) \cos(\alpha x) dx$ and $B(\alpha) = \int_0^{+\infty} f(x) \sin(\alpha x) dx$.

Fundamental Theorem for Line Integrals (with special requirements for F):

$$\int_{C} \mathbf{F} \bullet d\mathbf{r} = \int_{C} \nabla \phi \cdot d\mathbf{r} = \phi(B) - \phi(A)$$

Green's Theorem in the Plane:

$$\oint_C P \cdot dx + Q \cdot dy = \iint_R \left(\frac{\partial Q}{\partial x} - \frac{\partial P}{\partial y} \right) dA$$

Stoke's Theorem:

$$\oint_C \mathbf{F} \bullet d\mathbf{r} = \iint_S (\nabla \times \mathbf{F}) \bullet \mathbf{n} \, dS$$

Divergence Theorem:

$$\iint_{S} (\mathbf{F} \bullet \mathbf{n}) \ dS = \iiint_{D} \nabla \bullet \mathbf{F} \ dV$$

Surface Integral detail (example for single case, other cases are similar):

$$\iint_{S} G(x, y, z) dS = \iint_{R} G(x, y, f(x, y)) \sqrt{1 + \left(\frac{\partial f}{\partial x}\right)^{2} + \left(\frac{\partial f}{\partial y}\right)^{2}} dA$$